

SFLO / Victory US Small Cap Free Cash Flow Index

Index fact sheet as of December 31, 2024

SFLO Facts

Ticker

Price Return: SFLO
Total Return: SFLOT
Net Total Return: SFLONT

Index Launch

September 26, 2023

Base Value

1,000 on December 17, 1999

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of March, June, September and December

Rebalancing Dates

Every 3rd Friday of March, June, September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 200

Company Size by Market Capitalization (millions):

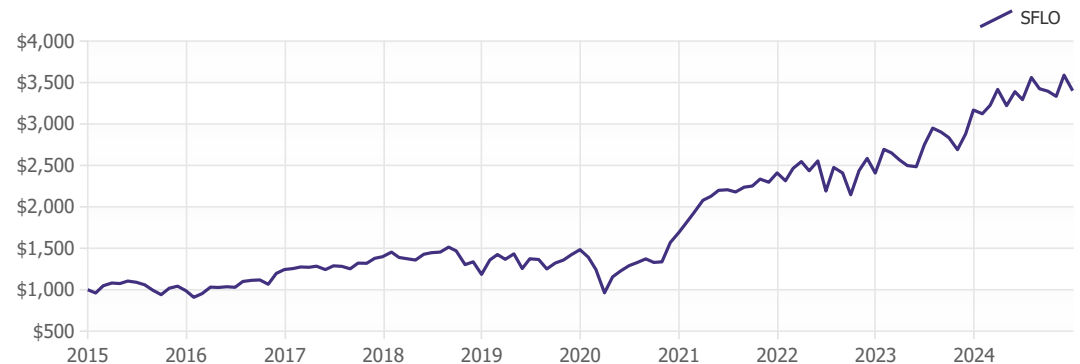
Average: \$2,670
Median: \$1,547
Largest: \$11,334
Smallest: \$147

Performance Data

3 Month: 0.2%
6 Month: 3.3%
YTD: 7.4%
1 Year: 7.4%
Annualized 3 Year: 12.2%
Annualized 5 Year: 18.0%
Annualized 10 Year: 13.0%
Standard Deviation: 22.5%
Sharpe Ratio: 0.62

The Victory US Small Cap Free Cash Flow Index measures the performance of profitable small-cap companies that exhibit high free cash flow yield and higher growth characteristics. The index is subject to sector and individual security weight constraints. The constituents are weighted by modified free cash flow yield.

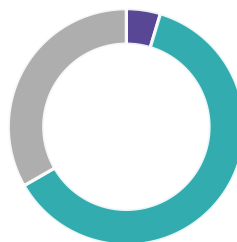
Performance of \$1,000 invested



Top 10 Constituents

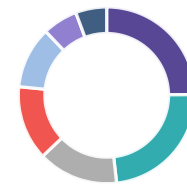
| Company Name | Sector | Ticker | Index Weight |
|----------------------------|------------------------|--------|--------------|
| Royalty Pharma PLC | Healthcare | RPRX | 1.9% |
| Jazz Pharmaceuticals PLC | Healthcare | JAZZ | 1.6% |
| Oscar Health Inc | Healthcare | OSCR | 1.6% |
| Scorpio Tankers Inc | Industrials | STNG | 1.5% |
| Civitas Resources Inc | Energy | CIVI | 1.4% |
| International Seaways Inc. | Industrials | INSW | 1.3% |
| Progyny Inc | Healthcare | PGNY | 1.2% |
| Chord Energy Corp. | Energy | CHRD | 1.2% |
| Consol Energy Inc New | Energy | CEIX | 1.2% |
| Dillards Inc. | Consumer Discretionary | DDS | 1.1% |
| Total: | | | 13.9% |

Market Capitalization



Large-Cap 4.7%
Mid-Cap 62.0%
Small-Cap 33.3%

Sector Weightings



Industrials 24.9%
Energy 23.3%
Consumer Discretionary 14.7%
Healthcare 13.7%
Technology 11.3%
Media & Communications 6.4%
Others 5.7%

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It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the Victory US Small Cap Free Cash Flow Index. Performance is provided on a total-return basis. Correlation is based on monthly data over the trailing 120 month period. Percentage of positive months, standard deviation, value of \$1,000, and Sharpe ratio comparisons are based on monthly data over the trailing 120 month period. The Victory US Small Cap Free Cash Flow Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.